

## ABSTRACT

Method and system for providing solutions to problems including generating problem definitions for problems, receiving environmental information required for generating solutions for the problems, generating solutions for the problems dependent upon the environmental information and the problem definitions, and communicating solutions to clients before the solutions are needed. A solution server comprising a processor coupled to at least one source of environmental information and coupled to at least one client, the processor programmed to generate problem definitions for problems, receive environmental information required for generating solutions for the problems, generate solutions for the problems dependent upon the environmental information and the problem definitions, and communicate solutions to clients before the solutions are needed. Method and system for providing solutions for trading securities, including receiving a level-two quote, the level-two quote comprising a symbol and at least one market participant quote, the market participant quote further comprising a quote price, a quote quantity, a quote MPID, and a quote side; and creating in computer memory a solution set comprising at least one solution record corresponding to each market participant quote in the level-two quote, the solution record comprising a solution symbol, a solution side, a solution MPID, a solution price, a solution quantity, and a solution latency, the solution latency comprising a latency for the market identified by the solution MPID. A method of providing an improved level-two quote. Methods of identifying and using in trading sources of hidden liquidity.